

Stockholm, 19<sup>th</sup> August 2016

## Notice regarding admission of bond future to trading and clearing on NASDAQ

NASDAQ has agreed to admit the following mortgage bond future to trading and clearing as of 1<sup>st</sup> September 2016.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0008925333	5836	3YMBFZ6	29-12-2016	02-01-2017

The future consists of a basket of underlying unit bonds (enhedsobligationer). The unit bonds are included in the future contract in the following proportion (in brackets):

- 1' April 19 (25 %)
- 1' April 20 (25 %)
- 1' July 20 (25 %)
- 1' April 21 (25%)

Upon expiry, bonds for delivery may be freely selected from among different issuers (bond series) within the individual unit bonds. The choices are listed below together with the volume in circulation, on which the selection of the underlying bonds has been based.

Unit	ISIN	Name	Volume in circulation (DKKbn)
1' April 19	DK0009503948	1NYK13HapDKK19RT	12.3
	DK0009294688	1RD10F19APRF	24.2
1' April 20	DK0009294761	1RD10F20APRF	27.8
1' July 20	DK0009503518	1NYK13HjuDKK20RT	14.6
1' April 21	DK0009509044	1NYK13Hap21RF	4.4
	DK0009294845	1RD10F21APRF	18.2

For further information, please see Contract Specifications – Mortgage Bond Future, which are available at

<http://www.nasdaqomx.com/transactions/trading/fixedincome/fixedincome/derivatives/products>

Regards

NASDAQ